

NON-PUBLIC 13FCOMP 11/14/02



OMB 99 04 6098  
Expires: October 31, 2000  
Estimated average burden hours per response 24.7

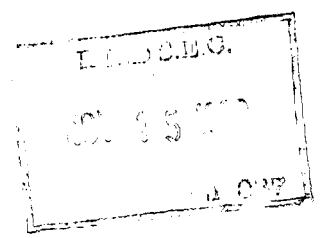
UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 1999  
Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one):  
[ ] is a restatement.  
[ ] adds new holdings entries.

CONFIDENTIAL TREATMENT EXPIRED



Institutional Investment Manager Filing this Report:  
Name: Kenneth Lipper  
Address: 101 Park Avenue, 6th Floor  
New York, New York 10178  
Form 13F File Number: 28-6106

The institutional investment manager filing this report and the attachment hereto and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists and tables are considered integral parts of this form.

Person Signing this Report on behalf of Reporting Manager:  
Name: Kenneth Lipper  
Phone: (212) 883-6333

PROCESSED  
P JAN 02 2008  
THOMSON FINANCIAL

Signature, Place and Date of Signing:

New York, New York November 12, 1999

Report Type (Check only one):  
[X] 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)  
[ ] 13F NOTICE (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)  
[ ] 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)



**FORM 13F SUMMARY PAGE**

Report Summary

Number of Other Included Mangers: 5  
Form 13F Information Table Entry Total: 238  
Form 13F Information Table Value Total: \$2,301,363 (thousands)

List of Other Included Mangers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
1	28-6547	Jerome Services Corp. LDC
2	28-6112	Lipper & Company, Inc.
3	28-6114	Lipper & Company, L.P.
4	28-6108	Lipper Convertibles, L.P.
5	28-6802	Lipper Holdings, LLC

## ATTACHMENT

Kenneth Lipper ("K. Lipper") owns a majority of the shares of Lipper & Company, Inc. ("Lipper Inc."), a Delaware corporation, and a majority of the member interests of Lipper Holdings, LLC ("Lipper Holdings"), a Delaware limited liability company. Lipper Inc. is the general partner of Lipper & Company, L.P. ("Lipper L.P."), a Delaware limited partnership, and the manager of Lipper Holdings. Lipper L.P. is the investment manager of a number of limited partnerships. Lipper Holdings is the general partner of a number of limited partnerships, some of which are or may be deemed to be "institutional investment managers" for the purposes of the reporting requirements under Section 13(f) of the Act, including Lipper Convertibles, L.P. ("Lipper Convertibles"). K. Lipper is the majority shareholder of Jerome Service Corp. LDC ("Jerome Services"), a Cayman Islands limited duration company, which is the general partner of a number of limited partnerships. K. Lipper, by virtue of his relationship to the aforementioned entities, may be deemed to exercise investment discretion with respect to the Section 13(f) securities held directly and indirectly by such entities, but K. Lipper disclaims investment discretion with respect to such Section 13(f) securities for all other purposes. To the extent that K. Lipper's interest in the aforementioned entities may nevertheless give rise to a Form 13F filing obligation for K. Lipper, the information required by Form 13F is reported herein on behalf of certain entities which are themselves institutional investment managers subject to Section 13(f) of the Act. In that regard, the Section 13(f) securities positions of Jerome Services, Lipper Inc., Lipper L.P., Lipper Convertibles, and Lipper Holdings are included in this Form 13F-HR report by K. Lipper on behalf of himself and each such entity.

FORM 13F INFORMATION TABLE

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8			
Name of Issuer	Title of Class	CUSIP No.	Fair Market Val (x\$1000)	Shares or Prn Amt	Investment Discretion	Other Managers	Voting Authority			
							Sole	Shared	None	
A T & T	Com	001957 10 9	853	19,600		Shared-Def	2,3,5	19,600		
A T & T	Com	001957 10 9	57	1,300		Shared-Def	2,3	1,300		
A T & T	Com	001957 10 9	178	4,100		Shared-Def	1,2,3	4,100		
A T & T	Com	001957 95 9	14,255	285,100	P	Shared-Def	2,4,5	285,100		
Adelphia Comm	5.5% Conv Pfd	006848 40 2	6,033	35,000		Shared-Def	2,5			35,000
Affiliated Computer	4% Conv '05	008190 AC 4	11,769	10,415,000		Shared-Def	2,4,5			
Affiliated Computer	4% Conv '05	008190 AC 4	2,938	2,600,000		Shared-Def	1,2,3			
Affiliated Computer	4% Conv '05	008190 AC 4	2,260	2,000,000		Shared-Def	2,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,236	3,000,000		Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,920	3,485,000		Shared-Def	1,2,3			
Alza Corporation	Com	022615 10 8	4,273	99,800		Shared-Def	2,3,5	99,800		
Alza Corporation	Com	022615 10 8	257	6,000		Shared-Def	2,3	6,000		
Alza Corporation	Com	022615 10 8	852	19,900		Shared-Def	1,2,3	19,900		
Alza Corporation	5% Conv '06	022615 AD 0	18,541	15,260,000		Shared-Def	2,4,5			
Alza Corporation	5% Conv '06	022615 AD 0	6,683	5,500,000		Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	4,975	4,095,000		Shared-Def	2,5			
America Online Inc	4% Conv '02	02364J AB 0	40,070	4,997,000		Shared-Def	2,4,5			
America Online Inc	4% Conv '02	02364J AB 0	32,075	4,000,000		Shared-Def	1,2,3			
America Online Inc	4% Conv '02	02364J AB 0	16,038	2,000,000		Shared-Def	2,5			
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	135,625	1,550,000		Shared-Def	2,4,5			1,550,000
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	4,375	50,000		Shared-Def	2,5			50,000
American Home Prod	Com	026609 10 7	1,448	34,900		Shared-Def	2,3	34,900		
American Home Prod	Com	026609 10 7	1,054	25,400		Shared-Def		25,400		
American Home Prod	Com	026609 10 7	448	10,800		Shared-Def	1,2,3	10,800		
American Home Prod	Com	026609 10 7	5,287	127,400		Shared-Def	2,3,5	127,400		
Antec Corp	4.5% Cnv '03	03664P AA 3	19,715	8,500,000		Shared-Def	1,2,3			
Antec Corp	4.5% Cnv '03	03664P AA 3	2,319	1,000,000		Shared-Def	2,5			
Avado Brands	\$3.50 Cnv Pfd A	05336Q 20 5	18,852	461,500		Shared-Def	2,4,5			461,500
Aquarion	Com	03838W 10 1	2,088	58,200		Shared-Def	2,3,5	58,200		
Aquarion	Com	03838W 10 1	136	3,800		Shared-Def	2,3	3,800		
Aquarion	Com	03838W 10 1	438	12,200		Shared-Def	1,2,3	12,200		
Atlantic Richfield Co	Com	048825 10 3	7,059	79,200		Shared-Def	2,3,5	79,200		
Atlantic Richfield Co	Com	048825 10 3	428	4,800		Shared-Def	2,3	4,800		
Atlantic Richfield Co	Com	048825 10 3	1,426	16,000		Shared-Def	1,2,3	16,000		

CNF Transportation Inc	5% Cnv Pfd A	12612V 20 5	9,627	158,800	Shared-Def	2,4,5		158,800
Canadian Natl Ry Co	5.25% Cnv Pfd	136375 40 9	20,414	376,300	Shared-Def	2,4,5		376,300
Canadian Natl Ry Co	5.25% Cnv Pfd	136375 40 9	1,275	23,500	Shared-Def	2,5		23,500
Centocor Inc	4.75% Cnv 144A	152342 AC 5	59,555	43,000,000	Shared-Def	2,4,5		
Centocor Inc	4.75% Cnv 144A	152342 AC 5	16,689	12,050,000	Shared-Def	1,2,3		
Centocor Inc	4.75% Cnv 144A	152342 AC 5	4,155	3,000,000	Shared-Def	2,5		
Centocor Inc	4.75% Cnv 144A	152342 AC 5	2,770	2,000,000	Shared-Def	1,2,3		
Chancellor Media Corp	7% Cnv Pfd	158915 30 6	40,078	230,000	Shared-Def	2,4,5		230,000
Chiquita Brands Intl Inc	\$3.75 Cnv Pfd B	170032 50 2	23,355	527,200	Shared-Def	2,4,5		527,200
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	2,579	1,000,000	Shared-Def	1,2,3		
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	5,574	2,161,000	Shared-Def	2,4,5		
Citizen Utility TR	5% Cnv Pfd	177351 20 2	11,022	195,300	Shared-Def	2,4,5		195,300
Columbia Energy Group	Com	197648 10 8	2,171	39,200	Shared-Def	2,3,5	39,200	
Columbia Energy Group	Com	197648 10 8	150	2,700	Shared-Def	2,3	2,700	
Columbia Energy Group	Com	197648 10 8	449	8,100	Shared-Def	1,2,3	8,100	
Compaq Computer	Com	204493 10 0	2,613	113,900	Shared-Def	2,3	113,900	
Compaq Computer	Com	204493 10 0	1,239	54,000	Shared-Def		54,000	
Compaq Computer	Com	204493 10 0	1,039	45,300	Shared-Def	1,2,3	45,300	
Compaq Computer	Com	204493 10 0	7,620	332,200	Shared-Def	2,3,5	332,200	
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	14,514	4,679,000	Shared-Def	2,4,5		
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	1,551	500,000	Shared-Def	1,2,3		
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	59,815	26,350,000	Shared-Def	2,4,5		
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	19,125	8,425,000	Shared-Def	1,2,3		
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	13,620	6,000,000	Shared-Def	2,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	5,742	3,400,000	Shared-Def	1,2,3		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	5,066	3,000,000	Shared-Def	2,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	6,122	3,625,000	Shared-Def	2,4,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	1,013	600,000	Shared-Def	1,2,3		
Data Gen Corp	Com	237688 10 6	1,668	79,200	Shared-Def	2,3	79,200	
Data Gen Corp	Com	237688 10 6	101	4,800	Shared-Def	2,3,5	4,800	
Data Gen Corp	Com	237688 10 6	337	16,000	Shared-Def	1,2,3	16,000	
Delta & Pine Ld Co	Com	247357 10 6	947	36,600	Shared-Def		36,600	
Delta & Pine Ld Co	Com	247357 10 6	331	12,800	Shared-Def	2,3	12,800	
Delta & Pine Ld Co	Com	247357 10 6	5,113	197,600	Shared-Def	2,3,5	197,600	
Delta & Pine Ld Co	Com	247357 10 6	1,025	39,600	Shared-Def	1,2,3	39,600	
E I Dupont De Nemours	Com	263534 10 9	10,900	179,050	Shared-Def	2,3	179,050	
E I Dupont De Nemours	Com	263534 10 9	1,278	21,000	Shared-Def		21,000	
E I Dupont De Nemours	Com	263534 10 9	939	15,241	Shared-Def	1,2,3	15,241	
E I Dupont De Nemours	Com	263534 10 9	8,133	133,600	Shared-Def	2,3,5	133,600	
EMC Corporation	3.25% Conv '02	268648 AC 6	92,938	14,600,000	Shared-Def	2,4,5		

EMC Corporation	3.25% Conv '02	268648 AC 6	70,264	11,038,000		Shared-Def	1,2,3		
EMC Corporation	Com	268648 95 2	1,740	29,000	P	Shared-Def	2,4,5	29,000	
EMC Corporation	Com	268648 95 2	1,260	21,000	P	Shared-Def	1,2,3	21,000	
Echostar Comm new	6.75% Cnv Pfd C	278762 30 7	31,663	83,200		Shared-Def	2,4,5		83,200
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	22,807	412,800		Shared-Def	2,4,5		412,800
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	2,763	50,000		Shared-Def	2,5		50,000
Federal Mogul Corp	Com	313549 90 7	1,293	47,000	C	Shared-Def	2,4,5	47,000	
Federal Mogul Corp	Com	313549 90 7	83	3,000	C	Shared-Def	2,5	3,000	
General Instr Corp Del	Com	370120 10 7	230	4,800		Shared-Def	2,3	4,800	
General Instr Corp Del	Com	370120 10 7	4,003	83,400		Shared-Def	2,3,5	83,400	
General Instr Corp Del	Com	370120 10 7	806	16,800		Shared-Def	1,2,3	16,800	
General Mtrs Corp	Com	370442 10 5	3,795	60,300		Shared-Def	2,3	60,300	
General Mtrs Corp	Com	370442 10 5	1,208	19,200		Shared-Def		19,200	
General Mtrs Corp	Com	370442 10 5	906	14,400		Shared-Def	1,2,3	14,400	
General Mtrs Corp	Com	370442 10 5	3,531	56,100		Shared-Def	2,3,5	56,100	
General Motors Crp Cl H	Com	370442 83 2	6,469	113,000		Shared-Def	2,3	113,000	
General Motors Crp Cl H	Com	370442 83 2	4,065	71,000		Shared-Def		71,000	
General Motors Crp Cl H	Com	370442 83 2	1,454	25,400		Shared-Def	1,2,3	25,400	
General Motors Crp Cl H	Com	370442 83 2	10,276	179,500		Shared-Def	2,3,5	179,500	
Genzyme Corp	5.25% Conv '05	372917 AE 4	14,513	10,750,000		Shared-Def	2,4,5		
Genzyme Corp	5.25% Conv '05	372917 AE 4	13,500	10,000,000		Shared-Def	1,2,3		
Genzyme Corp	5.25% Conv '05	372917 AE 4	8,775	6,500,000		Shared-Def	2,5		
Hannaford Bros Co	Com	410550 10 7	338	4,800		Shared-Def	2,3	4,800	
Hannaford Bros Co	Com	410550 10 7	5,501	78,100		Shared-Def	2,3,5	78,100	
Hannaford Bros Co	Com	410550 10 7	1,092	15,500		Shared-Def	1,2,3	15,500	
HealthSouth Corp	3.25% Conv '03	421924 AF 8	2,406	3,125,000		Shared-Def	2,3,5		
HealthSouth Corp	3.25% Conv '03	421924 AF 8	2,310	3,000,000		Shared-Def	2,3		
HealthSouth Corp	3.25% Conv '03	421924 AF 8	3,080	4,000,000		Shared-Def			
HealthSouth Corp	3.25% Conv '03	421924 AF 8	289	375,000		Shared-Def	1,2,3		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	3,486	3,865,000		Shared-Def	1,2,3		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	16,169	17,928,000		Shared-Def	2,4,5		
Home Depot Inc	3.25% Conv '01	437076 AE 2	61,255	20,100,000		Shared-Def	1,2,3		
Home Depot Inc	3.25% Conv '01	437076 AE 2	187,214	61,432,000		Shared-Def	2,4,5		
Host Marriott Svcs Corp	Com	440914 90 9	1,750	175,000	C	Shared-Def	2,4,5	175,000	
Household Intl Inc	Com	441815 10 7	1,184	29,500		Shared-Def		29,500	
Human Genome Sciences	5.5% Conv '06	444903 AA 6	33,592	20,800,000		Shared-Def	2,4,5		
Intel Corp	Com	458140 10 0	524	7,052		Shared-Def	2,3	7,052	
Intel Corp	Com	458140 10 0	8,008	107,758		Shared-Def	2,3,5	107,758	
Intel Corp	Com	458140 10 0	1,694	22,790		Shared-Def	1,2,3	22,790	
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	5,945	6,350,000		Shared-Def	2,4,5		

Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	13,510	14,430		Shared-Def	1,2,3			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	983	1,050,000		Shared-Def	2,5			
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	1,217	1,300,000		Shared-Def	1,2,3			
J.D. Edwards & Co	Com	281667 10 5	4,458	215,500		Shared-Def	2,3	215,500		
J.D. Edwards & Co	Com	281667 10 5	1,876	90,700		Shared-Def		90,700		
J.D. Edwards & Co	Com	281667 10 5	645	31,200		Shared-Def	1,2,3	31,200		
J.D. Edwards & Co	Com	281667 10 5	4,688	226,600		Shared-Def	2,3,5	226,600		
Kmart Financing I	7.75% Cnv Pfd	498778 20 8	28,300	500,000		Shared-Def	2,4,5			500,000
LSI Logic Corp	4.25% Conv '04	502161 AB 8	38,417	20,950,000		Shared-Def	2,4,5			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	20,171	11,000,000		Shared-Def	1,2,3			
LSI Logic Corp	4.25% Conv '04	502161 AB 8	10,544	5,750,000		Shared-Def	2,5			
Level 3 Comm Inc	Com	52729N 95 0	2,525	50,500	P	Shared-Def	2,4,5	50,500		
Level 3 Comm Inc	Com	52729N 95 0	935	18,700	P	Shared-Def	1,2,3	18,700		
Level 3 Comm Inc	Com	52729N 95 0	290	5,800	P	Shared-Def	2,5	5,800		
Loral Space & Comm	Com	G56462 10 7	1,545	89,900		Shared-Def	2,3	89,900		
Loral Space & Comm	Com	G56462 10 7	344	20,000		Shared-Def		20,000		
Loral Space & Comm	Com	G56462 10 7	345	20,100		Shared-Def	1,2,3	20,100		
Loral Space & Comm	Com	G56462 10 7	480	27,900		Shared-Def	2,3,5	27,900		
Loral Space & Comm	6% Cnv Pfd C	G56462 14 9	73,837	1,305,400		Shared-Def	2,4,5			1,305,400
Magna International Inc	5% Conv '02	559222 AE 4	14,160	13,081,000		Shared-Def	1,2,3			
Magna International Inc	5% Conv '02	559222 AE 4	28,788	26,594,000		Shared-Def	2,4,5			
Mail-Well Inc	5% Conv '02	560321 AD 3	1,682	1,500,000		Shared-Def	1,2,3			
Mascotech Inc	4.5% Conv '03	574670 AB 1	1,705	2,125,000		Shared-Def	2,3,5			
Mascotech Inc	4.5% Conv '03	574670 AB 1	100	125,000		Shared-Def	2,3			
Mascotech Inc	4.5% Conv '03	574670 AB 1	2,809	3,500,000		Shared-Def				
Mascotech Inc	4.5% Conv '03	574670 AB 1	201	250,000		Shared-Def	1,2,3			
Mediaone	Com	58440J 10 4	8,020	117,400		Shared-Def	2,3,5	117,400		
Mediaone	Com	58440J 10 4	526	7,700		Shared-Def	2,3	7,700		
Mediaone	Com	58440J 10 4	1,701	24,900		Shared-Def	1,2,3	24,900		
Mediaone	4.5% Cnv Pfd D	58440J 20 3	64,763	424,500		Shared-Def	2,4,5			424,500
Monsanto Company	Com	611662 10 7	4,622	129,500		Shared-Def	2,3	129,500		
Monsanto Company	Com	611662 10 7	1,217	34,100		Shared-Def		34,100		
Monsanto Company	Com	611662 10 7	906	25,400		Shared-Def	1,2,3	25,400		
Monsanto Company	Com	611662 10 7	6,463	181,100		Shared-Def	2,3,5	181,100		
Nalco Chem Co	Com	629853 10 2	5,646	111,800		Shared-Def	2,3,5	111,800		
Nalco Chem Co	Com	629853 10 2	333	6,600		Shared-Def	2,3	6,600		
Nalco Chem Co	Com	629853 10 2	1,126	22,300		Shared-Def	1,2,3	22,300		
Newell Rubbermaid Inc	Com	651229 95 6	1,500	50,000	P	Shared-Def	2,4,5	50,000		
Oak Industries	4.875% Conv '08	671400 AJ 8	14,156	12,840,000		Shared-Def	2,4,5			
Oak Industries	4.875% Conv '08	671400 AJ 8	3,749	3,400,000		Shared-Def	1,2,3			

Office Depot	Com	676220 10 6	596	58,500		Shared-Def		58,500		
Old Guard Group Inc	Com	679783 10 0	298	26,500		Shared-Def	2,3	26,500		
Omnicare Inc.	5% Conv '07	681904 AD 0	2,113	3,250,000		Shared-Def	2,3,5			
Omnicare Inc.	5% Conv '07	681904 AD 0	1,869	2,875,000		Shared-Def	2,3			
Omnicare Inc.	5% Conv '07	681904 AD 0	2,925	4,500,000		Shared-Def				
Omnicare Inc.	5% Conv '07	681904 AD 0	244	375,000		Shared-Def	1,2,3			
Omnicom Corp	4.25% Conv '07	681919 AE 6	11,450	4,500,000		Shared-Def	2,5			
Omnicom Corp	4.25% Conv '07	681919 AE 6	59,157	23,250,000		Shared-Def	2,4,5			
Omnicom Corp	4.25% Conv '07	681919 AE 6	9,923	3,900,000		Shared-Def	1,2,3			
Orbital Sciences Corp	5% Conv '02	685564 AB 2	3,919	4,385,000		Shared-Def	2,4,5			
Orbital Sciences Corp	5% Conv '02	685564 AB 2	2,056	2,300,000		Shared-Def	1,2,3			
Orion Cap Corp	Com	686268 10 3	2,539	53,600		Shared-Def	2,3,5	53,600		
Orion Cap Corp	Com	686268 10 3	152	3,200		Shared-Def	2,3	3,200		
Orion Cap Corp	Com	686268 10 3	516	10,900		Shared-Def	1,2,3	10,900		
Owens Corning	Com	69073F 90 3	250	10,000	C	Shared-Def	2,4,5	10,000		
Owens Corning	Com	69073F 90 3	375	15,000	C	Shared-Def	2,5	15,000		
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	2,865	3,000,000		Shared-Def	2,4,5			
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	1,433	1,500,000		Shared-Def	1,2,3			
Polymer Group Inc	Com	731745 10 5	7	11,167		Shared-Def	2,3	11,167		
PSINet Inc	6.75% Conv Pfd	74437C 30 9	15,908	363,100		Shared-Def	2,4,5			363,100
PSINet Inc	6.75% Conv Pfd	74437C 30 9	3,593	82,000		Shared-Def	2,5			82,000
Quantum Corporation	7% Conv '04	747906 AC 9	5,445	6,058,000		Shared-Def	1,2,3			
Republic NY	Com	760719 10 4	9,160	149,100		Shared-Def	2,3,5	149,100		
Republic NY	Com	760719 10 4	6,734	109,600		Shared-Def	2,3	109,600		
Republic NY	Com	760719 10 4	1,923	31,300		Shared-Def	1,2,3	31,300		
Republic NY	Com	760719 10 4	1,290	21,000		Shared-Def		21,000		
Rouse Co	\$3 Cnv Pfd B	779273 30 9	9,262	185,000		Shared-Def	2,4,5			185,000
Royal Carib Cruises Ltd	7.25% Cnv Pfd A	V7780T 11 1	66,827	458,700		Shared-Def	2,4,5			458,700
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	4,463	4,000,000		Shared-Def	2,4,5			
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	5,578	5,000,000		Shared-Def	1,2,3			
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	1,450	1,300,000		Shared-Def	2,5			
Sanmina Corp	4.25% Conv '04	800907 AA 5	5,500	5,000,000		Shared-Def	2,4,5			
Sanmina Corp	4.25% Conv '04	800907 AA 5	7,150	6,500,000		Shared-Def	1,2,3			
Sanmina Corp	4.25% Conv '04	800907 AA 5	4,400	4,000,000		Shared-Def	2,5			
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	2,548	67,500		Shared-Def	2,3	67,500		
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	1,608	42,600		Shared-Def		42,600		
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	513	13,600		Shared-Def	1,2,3	13,600		
SAP Aktiengesellschaft	Spnsrd ADR	803054 20 4	4,462	118,200		Shared-Def	2,3,5	118,200		
Seacor Holdings	5.375% Conv '06	811904 AE 1	9,959	9,270,000		Shared-Def	2,4,5			
Seacor Holdings	5.375% Conv '06	811904 AE 1	4,835	4,500,000		Shared-Def	1,2,3			



Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	93,617	1,645,000		Shared-Def	2,4,5	1,645,000		
Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	2,846	50,000		Shared-Def	2,5	50,000		
Sensormatic Electric - Res	Com	817265 10 1	362	28,499		Shared-Def	2,4,5	28,499		
Sepracor Inc	6.25% Conv '05	817315 AE 4	16,785	9,605,000		Shared-Def	2,4,5			
Sepracor Inc	6.25% Conv '05	817315 AE 4	10,826	6,195,000		Shared-Def	1,2,3			
Sepracor Inc	6.25% Conv '05	817315 AE 4	8,371	4,790,000		Shared-Def	2,5			
Sepracor Inc	7% Conv '5	817315 AF 1	1,940	2,000,000		Shared-Def	2,4,5			
Sepracor Inc	7% Conv '5	817315 AF 1	2,910	3,000,000		Shared-Def	1,2,3			
Sepracor Inc	7% Conv '5	817315 AF 1	2,910	3,000,000		Shared-Def	2,5			
Siebel Sys Inc	Com	826170 95 2	1,950	30,000	P	Shared-Def	2,4,5	30,000		
Siebel Sys Inc	Com	826170 95 2	910	14,000	P	Shared-Def	1,2,3	14,000		
Siebel Sys Inc	Com	826170 95 2	390	6,000	P	Shared-Def	2,5	6,000		
Smart Modular Tech Inc	Com	831690 10 2	1,141	33,500		Shared-Def	2,3,5	33,500		
Smart Modular Tech Inc	Com	831690 10 2	68	2,000		Shared-Def	2,3	2,000		
Smart Modular Tech Inc	Com	831690 10 2	228	6,700		Shared-Def	1,2,3	6,700		
Southwest Gas Corp	Com	844895 10 2	1,164	43,200		Shared-Def	2,3,5	43,200		
Southwest Gas Corp	Com	844895 10 2	89	3,300		Shared-Def	2,3	3,300		
Southwest Gas Corp	Com	844895 10 2	248	9,200		Shared-Def	1,2,3	9,200		
St. Paul Capital LLC	6% Cnv Pfd	792856 20 5	35,740	586,500		Shared-Def	2,4,5			586,500
Steinway Musical Instrs Inc	Com	858495 10 4	430	20,575		Shared-Def	2,3,5	20,575		
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	10,458	10,100,000		Shared-Def	2,4,5			
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	6,937	6,700,000		Shared-Def	1,2,3			
Synetic Inc	5% Conv '07	87160F AB 5	1,273	1,200,000		Shared-Def	1,2,3			
Synetic Inc	5% Conv '07	87160F AB 5	6,364	6,000,000		Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	10,075	10,000,000		Shared-Def	2,4,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	12,090	12,000,000		Shared-Def	1,2,3			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	3,023	3,000,000		Shared-Def	2,5			
Telefonos De Mexico S A	4.25% Conv '04	879403 AD 5	3,023	3,000,000		Shared-Def	1,2,3			
Thermo Electron Corp	4.25% Conv '03	883556 AF 9	1,410	1,625,000		Shared-Def	2,3,5			
Thermo Electron Corp	4.25% Conv '03	883556 AF 9	2,819	3,250,000		Shared-Def	2,3			
Thermo Electron Corp	4.25% Conv '03	883556 AF 9	1,627	1,875,000		Shared-Def				
Thermo Electron Corp	4.25% Conv '03	883556 AF 9	217	250,000		Shared-Def	1,2,3			
Tower Automotive	5% Conv '04	891707 AA 9	15,774	15,050,000		Shared-Def	2,4,5			
Tower Automotive	5% Conv '04	891707 AA 9	5,019	4,789,000		Shared-Def	1,2,3			
Union Carbide Corp	Com	905581 10 4	5,863	103,200		Shared-Def	2,3,5	103,200		
Union Carbide Corp	Com	905581 10 4	352	6,200		Shared-Def	2,3	6,200		
Union Carbide Corp	Com	905581 10 4	1,170	20,600		Shared-Def	1,2,3	20,600		
U.S. Cellular Corp	0% Conv '15	911684 AA 6	3,208	5,425,000		Shared-Def	2,4,5			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	1,567	2,650,000		Shared-Def	1,2,3			
U.S. Cellular Corp	0% Conv '15	911684 AA 6	1,183	2,000,000		Shared-Def	2,5			



FORM 13F INFORMATION TABLE

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8		
Name of Issuer	Title of Class	CUSIP No.	Fair Market	Shares or	Investment	Other	Voting Authority		
			Val (x\$1000)	Prn Amt	Discretion	Managers	Sole	Shared	None
A T & T	Com	001957 10 9	853	19,600	Shared-Def	2,3,5	19,600		
A T & T	Com	001957 10 9	57	1,300	Shared-Def	2,3	1,300		
A T & T	Com	001957 10 9	178	4,100	Shared-Def	1,2,3	4,100		
Alza Corporation	Com	022615 10 8	4,273	99,800	Shared-Def	2,3,5	99,800		
Alza Corporation	Com	022615 10 8	257	6,000	Shared-Def	2,3	6,000		
Alza Corporation	Com	022615 10 8	852	19,900	Shared-Def	1,2,3	19,900		
Aquarion	Com	03838W 10 1	2,088	58,200	Shared-Def	2,3,5	58,200		
Aquarion	Com	03838W 10 1	136	3,800	Shared-Def	2,3	3,800		
Aquarion	Com	03838W 10 1	438	12,200	Shared-Def	1,2,3	12,200		
Atlantic Richfield Co	Com	048825 10 3	7,059	79,200	Shared-Def	2,3,5	79,200		
Atlantic Richfield Co	Com	048825 10 3	428	4,800	Shared-Def	2,3	4,800		
Atlantic Richfield Co	Com	048825 10 3	1,426	16,000	Shared-Def	1,2,3	16,000		
Columbia Energy Group	Com	197648 10 8	2,171	39,200	Shared-Def	2,3,5	39,200		
Columbia Energy Group	Com	197648 10 8	150	2,700	Shared-Def	2,3	2,700		
Columbia Energy Group	Com	197648 10 8	449	8,100	Shared-Def	1,2,3	8,100		
Data Gen Corp	Com	237688 10 6	1,668	79,200	Shared-Def	2,3	79,200		
Data Gen Corp	Com	237688 10 6	101	4,800	Shared-Def	2,3,5	4,800		
Data Gen Corp	Com	237688 10 6	337	16,000	Shared-Def	1,2,3	16,000		
Delta & Pine Ld Co	Com	247357 10 6	331	12,800	Shared-Def	2,3	12,800		
Delta & Pine Ld Co	Com	247357 10 6	5,113	197,600	Shared-Def	2,3,5	197,600		
Delta & Pine Ld Co	Com	247357 10 6	1,025	39,600	Shared-Def	1,2,3	39,600		
General Instr Corp Del	Com	370120 10 7	230	4,800	Shared-Def	2,3	4,800		
General Instr Corp Del	Com	370120 10 7	4,003	83,400	Shared-Def	2,3,5	83,400		
General Instr Corp Del	Com	370120 10 7	806	16,800	Shared-Def	1,2,3	16,800		
Hannaford Bros Co	Com	410550 10 7	338	4,800	Shared-Def	2,3	4,800		
Hannaford Bros Co	Com	410550 10 7	5,501	78,100	Shared-Def	2,3,5	78,100		
Hannaford Bros Co	Com	410550 10 7	1,092	15,500	Shared-Def	1,2,3	15,500		
Intel Corp	Com	458140 10 0	524	7,052	Shared-Def	2,3	7,052		
Intel Corp	Com	458140 10 0	8,008	107,758	Shared-Def	2,3,5	107,758		
Intel Corp	Com	458140 10 0	1,694	22,790	Shared-Def	1,2,3	22,790		
Mediaone	Com	58440J 10 4	8,020	117,400	Shared-Def	2,3,5	117,400		
Mediaone	Com	58440J 10 4	526	7,700	Shared-Def	2,3	7,700		
Mediaone	Com	58440J 10 4	1,701	24,900	Shared-Def	1,2,3	24,900		
Nalco Chem Co	Com	629853 10 2	5,646	111,800	Shared-Def	2,3,5	111,800		



FORM 13F INFORMATION TABLE

Col. 1	Col. 2	Col. 3	Col. 4	Col. 5	Col. 6	Col. 7	Col. 8			
Name of Issuer	Title of Class	CUSIP No.	Fair Market Val (x\$1000)	Shares or Prn Amt	Investment Discretion	Other Managers	Voting Authority			
							Sole	Shared	None	
A T & T	Com	001957 95 9	14,255	285,100	P	Shared-Def	2,4,5	285,100		
Adelphia Comm	5.5% Conv Pfd	006848 40 2	6,033	35,000		Shared-Def	2,5			35,000
Affiliated Computer	4% Conv '05	008190 AC 4	11,769	10,415,000		Shared-Def	2,4,5			
Affiliated Computer	4% Conv '05	008190 AC 4	2,938	2,600,000		Shared-Def	1,2,3			
Affiliated Computer	4% Conv '05	008190 AC 4	2,260	2,000,000		Shared-Def	2,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,236	3,000,000		Shared-Def	2,4,5			
Alpharma Inc	5.75% Conv '05	020813 AB 7	4,920	3,485,000		Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	18,541	15,260,000		Shared-Def	2,4,5			
Alza Corporation	5% Conv '06	022615 AD 0	6,683	5,500,000		Shared-Def	1,2,3			
Alza Corporation	5% Conv '06	022615 AD 0	4975	4,095,000		Shared-Def	2,5			
America Online Inc	4% Conv '02	02364J AB 0	40,070	4,997,000		Shared-Def	2,4,5			
America Online Inc	4% Conv '02	02364J AB 0	32,075	4,000,000		Shared-Def	1,2,3			
America Online Inc	4% Conv '02	02364J AB 0	16,038	2,000,000		Shared-Def	2,5			
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	135,625	1,550,000		Shared-Def	2,4,5			1,550,000
American Gnrl Del LLC	6% Cnv Pfd	02637G 20 0	4,375	50,000		Shared-Def	2,5			50,000
Antec Corp	4.5% Cnv '03	03664P AA 3	19,715	8,500,000		Shared-Def	1,2,3			
Antec Corp	4.5% Cnv '03	03664P AA 3	2,319	1,000,000		Shared-Def	2,5			
Avado Brands	\$3.50 Cnv Pfd A	05336Q 20 5	18,852	461,500		Shared-Def	2,4,5			461,500
CNF Transportation Inc	5% Cnv Pfd A	12612V 20 5	9,627	158,800		Shared-Def	2,4,5			158,800
Canadian Natl Ry Co	5.25% Cnv Pfd	136375 40 9	20,414	376,300		Shared-Def	2,4,5			376,300
Canadian Natl Ry Co	5.25% Cnv Pfd	136375 40 9	1,275	23,500		Shared-Def	2,5			23,500
Centocor Inc	4.75% Cnv 144A	152342 AC 5	59,555	43,000,000		Shared-Def	2,4,5			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	16,689	12,050,000		Shared-Def	1,2,3			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	4,155	3,000,000		Shared-Def	2,5			
Centocor Inc	4.75% Cnv 144A	152342 AC 5	2,770	2,000,000		Shared-Def	1,2,3			
Chancellor Media Corp	7% Cnv Pfd	158915 30 6	40,078	230,000		Shared-Def	2,4,5			230,000
Chiquita Brands Intl Inc	\$3.75 Cnv Pfd B	170032 50 2	23,355	527,200		Shared-Def	2,4,5			527,200
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	2,579	1,000,000		Shared-Def	1,2,3			
Cincinnati Financial Crp	5.5% Snr Cnv '02	172062 AB 7	5,574	2,161,000		Shared-Def	2,4,5			
Citizen Utility TR	5% Cnv Pfd	177351 20 2	11,022	195,300		Shared-Def	2,4,5			195,300
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	14,514	4,679,000		Shared-Def	2,4,5			
Comverse Tech Inc	5.75% Conv '06	205862 AE 5	1,551	500,000		Shared-Def	1,2,3			
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	59,815	26,350,000		Shared-Def	2,4,5			
Comverse Tech Inc	4.5% Conv '05	205862 AG 0	19,125	8,425,000		Shared-Def	1,2,3			

Converse Tech Inc	4.5% Conv '05	205862 AG 0	13,620	6,000,000		Shared-Def	2,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	5,742	3,400,000		Shared-Def	1,2,3		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	5,066	3,000,000		Shared-Def	2,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	6,122	3,625,000		Shared-Def	2,4,5		
Conexant Systems Inc	4.25% Conv '06	207142 AA 8	1,013	600,000		Shared-Def	1,2,3		
EMC Corporation	3.25%-Conv '02	268648 AC 6	92,938	14,600,000		Shared-Def	2,4,5		
EMC Corporation	3.25% Conv '02	268648 AC 6	70,264	11,038,000		Shared-Def	1,2,3		
EMC Corporation	Com	268648 95 2	1,740	29,000	P	Shared-Def	2,4,5	29,000	
EMC Corporation	Com	268648 95 2	1,260	21,000	P	Shared-Def	1,2,3	21,000	
Echostar Comm new	6.75% Cnv Pfd C	278762 30 7	31,663	83,200		Shared-Def	2,4,5		83,200
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	22,807	412,800		Shared-Def	2,4,5		412,800
El Paso Ntrl Enrgy Cap	4.75% Cnv Pfd	283678 20 9	2,763	50,000		Shared-Def	2,3		50,000
Federal Mogul Corp	Com	313549 90 7	1,293	47,000	C	Shared-Def	2,4,5	47,000	
Federal Mogul Corp	Com	313549 90 7	83	3,000	C	Shared-Def	2,5	3,000	
Genzyme Corp	5.25% Conv '05	372917 AE 4	14,513	10,750,000		Shared-Def	2,4,5		
Genzyme Corp	5.25% Conv '05	372917 AE 4	13,500	10,000,000		Shared-Def	1,2,3		
Genzyme Corp	5.25% Conv '05	372917 AE 4	8,775	6,500,000		Shared-Def	2,5		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	3,486	3,865,000		Shared-Def	1,2,3		
Hilton Hotels Corp	5% Conv '06	432848 AL 3	16,169	17,928,000		Shared-Def	2,4,5		
Home Depot Inc	3.25% Conv '01	437076 AE 2	61,255	20,100,000		Shared-Def	1,2,3		
Home Depot Inc	3.25% Conv '01	437076 AE 2	187,214	61,432,000		Shared-Def	2,4,5		
Host Marriott Svcs Corp	Com	440914 90 9	1,750	175,000	C	Shared-Def	2,4,5	175,000	
Human Genome Sciences	5.5% Conv '06	444903 AA 6	33,592	20,800,000		Shared-Def	2,4,5		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	5,945	6,350,000		Shared-Def	2,4,5		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	13,510	14,430		Shared-Def	1,2,3		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	983	1,050,000		Shared-Def	2,5		
Interpublic Group Cos Inc	1.87% Conv '06	460690 AG 5	1,217	1,300,000		Shared-Def	1,2,3		
Kmart Financing I	7.75% Cnv Pfd	498778 20 8	28,300	500,000		Shared-Def	2,4,5		500,000
LSI Logic Corp	4.25% Conv '04	502161 AB 8	38,417	20,950,000		Shared-Def	2,4,5		
LSI Logic Corp	4.25% Conv '04	502161 AB 8	20,171	11,000,000		Shared-Def	1,2,3		
LSI Logic Corp	4.25% Conv '04	502161 AB 8	10,544	5,750,000		Shared-Def	2,5		
Level 3 Comm Inc	Com	52729N 95 0	2,525	50,500	P	Shared-Def	2,4,5	50,500	
Level 3 Comm Inc	Com	52729N 95 0	935	18,700	P	Shared-Def	1,2,3	18,700	
Level 3 Comm Inc	Com	52729N 95 0	290	5,800	P	Shared-Def	2,5	5,800	
Loral Space & Comm	6% Cnv Pfd C	G56462 14 9	73,837	1,305,400		Shared-Def	2,4,5		1,305,400
Magna International Inc	5% Conv '02	559222 AE 4	14,160	13,081,000		Shared-Def	1,2,3		
Magna International Inc	5% Conv '02	559222 AE 4	28,788	26,594,000		Shared-Def	2,4,5		
Mail-Well Inc	5% Conv '02	560321 AD 3	1,682	1,500,000		Shared-Def	1,2,3		
Mediaone	4.5% Cnv Pfd D	58440J 20 3	64,763	424,500		Shared-Def	2,4,5		424,500
Newell Rubbermaid Inc	Com	651229 95 6	1,500	50,000	P	Shared-Def	2,4,5	50,000	

Oak Industries	4.875% Conv '08	671400 AJ 8	14,156	12,840,000		Shared-Def	2,4,5		
Oak Industries	4.875% Conv '08	671400 AJ 8	3,749	3,400,000		Shared-Def	1,2,3		
Omnicom Corp	4.25% Conv '07	681919 AE 6	11,450	4,500,000		Shared-Def	2,5		
Omnicom Corp	4.25% Conv '07	681919 AE 6	59,157	23,250,000		Shared-Def	2,4,5		
Omnicom Corp	4.25% Conv '07	681919 AE 6	9,923	3,900,000		Shared-Def	1,2,3		
Orbital Sciences Corp	5% Conv '02	685564 AB 2	3,919	4,385,000		Shared-Def	2,4,5		
Orbital Sciences Corp	5% Conv '02	685564 AB 2	2,056	2,300,000		Shared-Def	1,2,3		
Owens Corning	Com	69073F 90 3	250	10,000	C	Shared-Def	2,4,5	10,000	
Owens Corning	Com	69073F 90 3	375	15,000	C	Shared-Def	2,5	15,000	
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	2,865	3,000,000		Shared-Def	2,4,5		
Penn Treaty Amer Corp	6.25% Conv '03	707874 AC 7	1,433	1,500,000		Shared-Def	1,2,3		
PSINet Inc	6.75% Conv Pfd	74437C 30 9	15,908	363,100		Shared-Def	2,4,5		363,100
PSINet Inc	6.75% Conv Pfd	74437C 30 9	3,593	82,000		Shared-Def	2,5		82,000
Quantum Corporation	7% Conv '04	747906 AC 9	5,445	6,058,000		Shared-Def	1,2,3		
Rouse Co	\$3 Cnv Pfd B	779273 30 9	9,262	185,000		Shared-Def	2,4,5		185,000
Royal Carib Cruises Ltd	7.25% Cnv Pfd A	V7780T 11 1	66,827	458,700		Shared-Def	2,4,5		458,700
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	4,463	4,000,000		Shared-Def	2,4,5		
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	5,578	5,000,000		Shared-Def	1,2,3		
Safeguard Scientifics Inc	5% Conv '06	786449 AD 0	1,450	1,300,000		Shared-Def	2,5		
Sanmina Corp	4.25% Conv '04	800907 AA 5	5,500	5,000,000		Shared-Def	2,4,5		
Sanmina Corp	4.25% Conv '04	800907 AA 5	7,150	6,500,000		Shared-Def	1,2,3		
Sanmina Corp	4.25% Conv '04	800907 AA 5	4,400	4,000,000		Shared-Def	2,5		
Seacor Holdings	5.375% Conv '06	811904 AE 1	9,959	9,270,000		Shared-Def	2,4,5		
Seacor Holdings	5.375% Conv '06	811904 AE 1	4,835	4,500,000		Shared-Def	1,2,3		
Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	93,617	1,645,000		Shared-Def	2,4,5	1,645,000	
Sealed Air Corp	4% Cnv Pfd A	81211K 20 9	2,846	50,000		Shared-Def	2,5	50,000	
Sensormatic Electric - Res	Com	817265 10 1	362	28,499		Shared-Def	2,4,5	28,499	
Sepracor Inc	6.25% Conv '05	817315 AE 4	16,785	9,605,000		Shared-Def	2,4,5		
Sepracor Inc	6.25% Conv '05	817315 AE 4	10,826	6,195,000		Shared-Def	1,2,3		
Sepracor Inc	6.25% Conv '05	817315 AE 4	8,371	4,790,000		Shared-Def	2,5		
Sepracor Inc	7% Conv '5	817315 AF 1	1,940	2,000,000		Shared-Def	2,4,5		
Sepracor Inc	7% Conv '5	817315 AF 1	2,910	3,000,000		Shared-Def	1,2,3		
Sepracor Inc	7% Conv '5	817315 AF 1	2,910	3,000,000		Shared-Def	2,5		
Siebel Sys Inc	Com	826170 95 2	1,950	30,000	P	Shared-Def	2,4,5	30,000	
Siebel Sys Inc	Com	826170 95 2	910	14,000	P	Shared-Def	1,2,3	14,000	
Siebel Sys Inc	Com	826170 95 2	390	6,000	P	Shared-Def	2,5	6,000	
St. Paul Capital LLC	6% Cnv Pfd	792856 20 5	35,740	586,500		Shared-Def	2,4,5		586,500
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	10,458	10,100,000		Shared-Def	2,4,5		
Sunrise Assisted Liv Inc	5.5% Conv '02	86768K AC 0	6,937	6,700,000		Shared-Def	1,2,3		
Synetic Inc	5% Conv '07	87160F AB 5	1,273	1,200,000		Shared-Def	1,2,3		

